

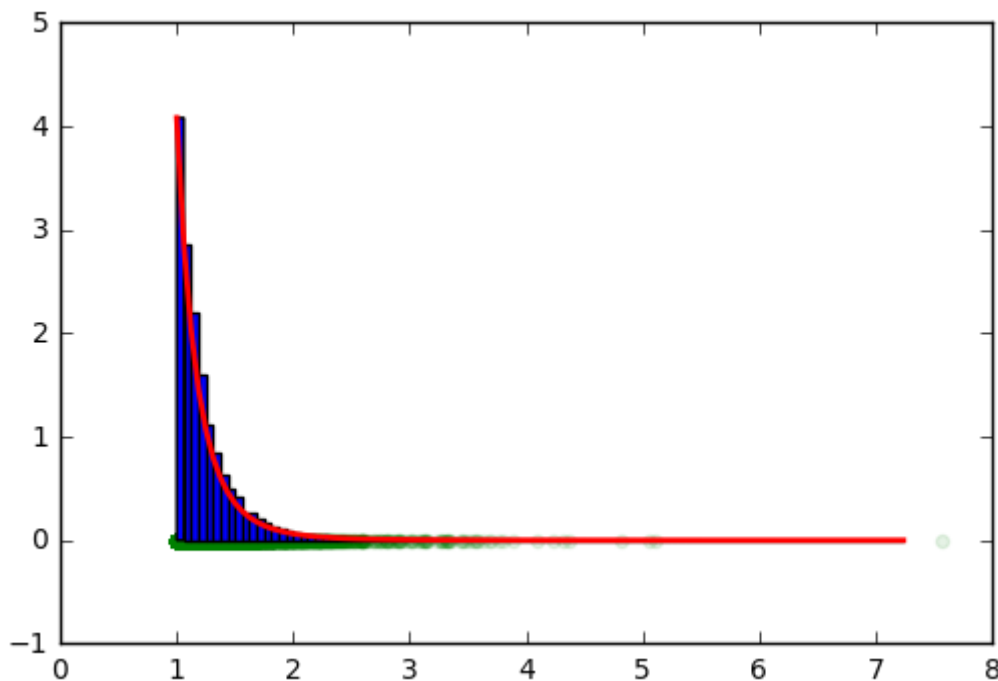
In [54]:

```
import matplotlib.pyplot as plt
import matplotlib.pyplot as plt
import pandas as pd
import numpy as np
from pylab import *
```

In [55]:

```
# Распределение Парето с параметром 5
a, m = 5, 1
data = (np.random.pareto(a, 10000) + 1) * m

import matplotlib.pyplot as plt
count, bins, _ = plt.hist(data, 100, normed=True)
fit = a*m**a / bins**(a+1)
plt.plot(bins, max(count)*fit/max(fit), linewidth=2, color='r')
scatter(s, np.zeros(10000), color = "green", alpha=0.1)
plt.show()
```



In [56]:

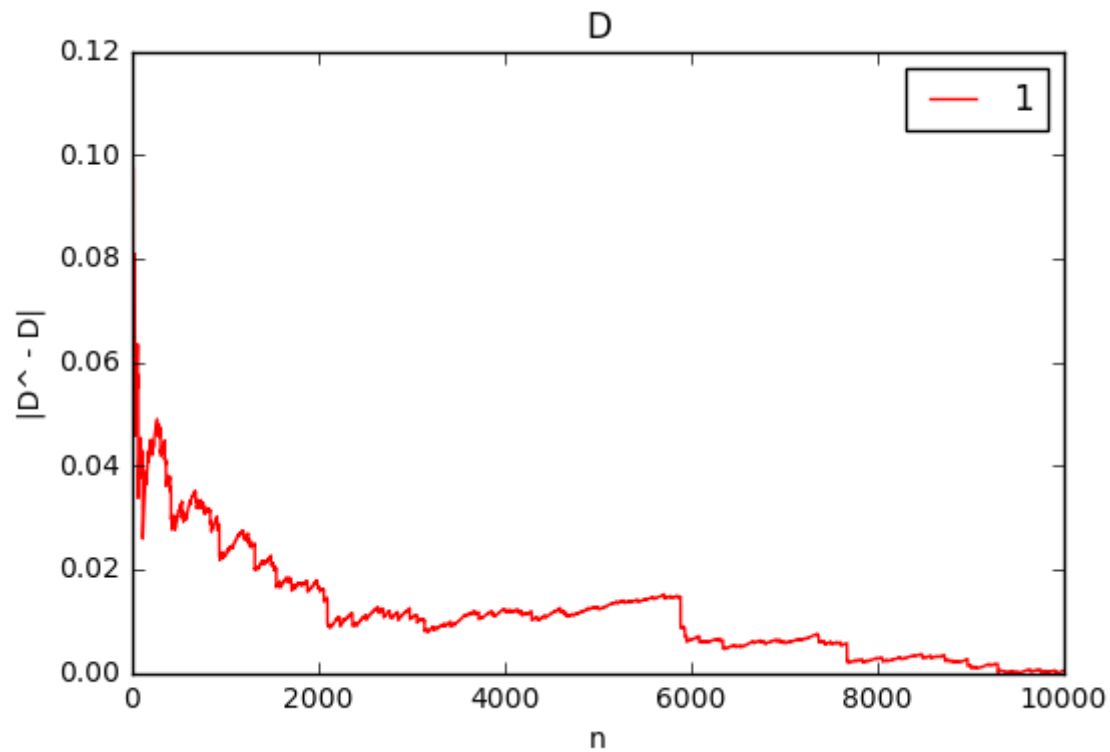
```
# Массив квадратов
arr_sqr = []
for i in data:
    arr_sqr += [i ** 2]
```

In [67]:

```
# Заполнение массива разности выборочной дисперсии с истинной
s = []
for i in range(1, N+1):
    s += [abs(np.array(arr_sqr[:i]).sum() / i - (np.array(data[:i]).sum() / i) ** 2)
```

In [68]:

```
plt.plot(range(1, N + 1), s, color = 'red', label='1')  
plt.legend(loc='best')  
plt.title('D')  
plt.xlabel('n')  
plt.ylabel('|D^ - D|');  
plt.show()
```



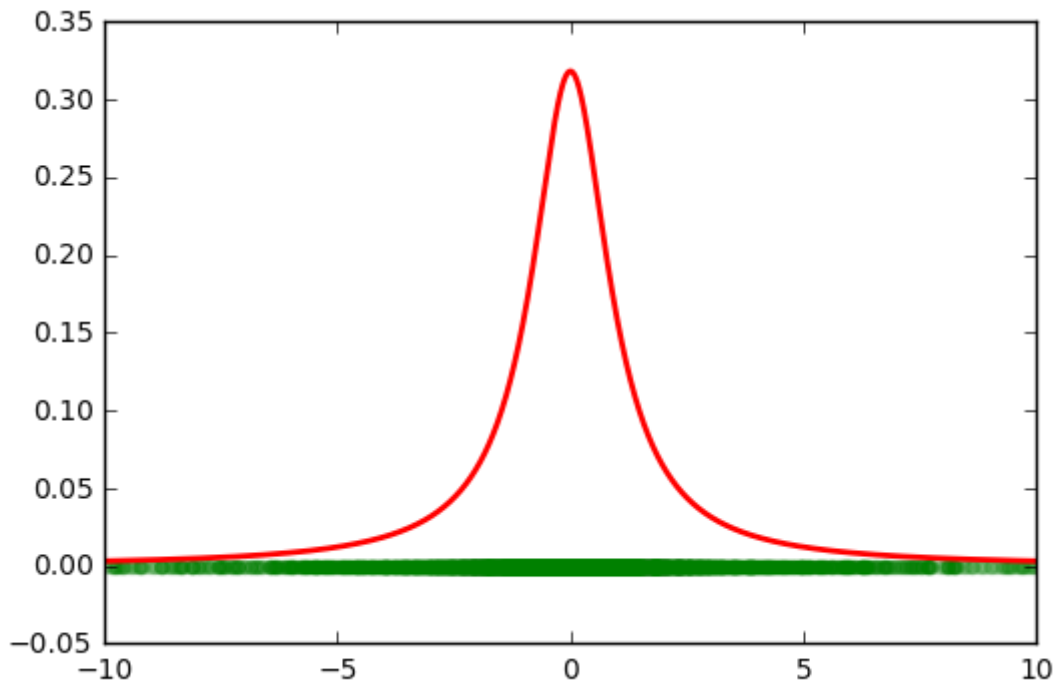
In [79]:

```

# Стандартное рапсделение Коши
data = (np.random.standard_cauchy(size=N))
def cauch(x):
    return 1.0 / (3.141592 * (1 + x **2) )

xlim(-10,10)
bins = np.linspace(-10, 10, 4000)
arr = []
for i in bins:
    arr += [cauch(i)]
plt.plot(bins, arr, linewidth=2, color='r')
scatter(data, np.zeros(N), color = "green", alpha=0.1)
plt.show()

```



In [80]:

```

# Массив квадратов
arr_sqr = []
for i in data:
    arr_sqr += [i ** 2]

```

In [81]:

```

# Заполнение массива выборочной дисперсии
s = []
for i in range(1, N+1):
    s += [np.array(arr_sqr[:i]).sum() / i - (np.array(data[:i]).sum() / i) ** 2 ]

```

In [82]:

```
plt.plot(range(1, N + 1), s, color = 'red', label='1')  
plt.legend(loc='best')  
plt.title('D')  
plt.xlabel('n')  
plt.ylabel('D');  
plt.show()
```

